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INTEREST RATE AND CURRENCY DERIVATIVES

DAILY MTM REPORT

DAILY SUMMARY FOR: 18/05/2018

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
Derivatives														
\$ / R	On 18/05/2018	Any day expiry		12.74930	12.74930		12.56000	12.56000		10.23	0.00	0.00	0	0.00
\$ / R	On 21/05/2018	Any day expiry		12.74170	12.74170		12.56000	12.56000		10.80	0.00	0.00	0	30,000.00
\$ / R	On 21/05/2018	Any day expiry	11.95	Call	791.74130	0.79174	610.39510	0.61040	791.741	21.94	1.00	0.00	0	30,000.00
\$ / R	On 22/05/2018	Any day expiry		12.74170	12.74170		12.55670	12.55670		13.84	0.00	0.00	0	34,600.00
\$ / R	On 22/05/2018	Any day expiry	12.00	Call	741.84890	0.74185	559.39450	0.55939	741.849	19.89	1.00	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry		12.74470	12.74470		12.56180	12.56180		16.94	0.00	0.00	0	20,000.00
\$ / R	On 25/05/2018	Any day expiry	12.37	Call	395.13660	0.39514	241.30070	0.24130	395.137	18.79	0.88	0.00	0	30,000.00
\$ / R	On 25/05/2018	Any day expiry	12.60	Call	209.29670	0.20930	100.45660	0.10046	209.297	17.67	0.68	0.00	0	80,000.00
\$ / R	On 28/05/2018	Any day expiry		12.74900	12.74900		12.56680	12.56680		15.92	0.00	0.00	0	0.00
\$ / R	On 28/05/2018	Any day expiry	12.60	Call	224.78220	0.22478	113.65560	0.11366	224.782	16.45	0.67	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry		12.75050	12.75050		12.56850	12.56850		16.07	0.00	0.00	0	30,000.00
\$ / R	On 29/05/2018	Any day expiry	12.45	Call	343.23800	0.34324	203.44720	0.20345	343.238	16.79	0.80	0.00	0	40,000.00
\$ / R	On 29/05/2018	Any day expiry	12.46	Call	335.23220	0.33523	196.91070	0.19691	335.232	16.77	0.79	0.00	0	30,000.00
\$ / R	On 30/05/2018	Any day expiry		12.75200	12.75200		14.13180	14.13180		16.19	0.00	0.00	0	0.00
\$ / R	On 31/05/2018	Any day expiry		12.75380	12.75380		12.57190	12.57190		16.27	0.00	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.24	Put	17.42640	0.01743	38.28560	0.03829	17.426	16.62	0.09	0.00	0	118.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 31/05/2018	Any day expiry	12.55	Call	278.87030	0.27887	155.83910	0.15584	278.870	16.41	0.70	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	12.60	Put	91.26410	0.09126	161.43060	0.16143	91.264	16.37	0.34	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.69	Call	190.20740	0.19021	99.39590	0.09940	190.207	16.31	0.57	0.00	0	270.00
\$ / R	On 31/05/2018	Any day expiry	12.75	Call	158.12240	0.15812	81.04070	0.08104	158.122	16.27	0.51	0.00	0	118.00
\$ / R	On 31/05/2018	Any day expiry	13.80	Put	1,050.97310	1.05097	1,229.90310	1.22990	1,050.973	21.13	0.97	0.00	0	1,000.00
\$ / R	On 31/05/2018	Any day expiry	15.43	Call	0.05350	0.00005	0.06840	0.00007	0.053	29.20	0.00	0.00	0	500.00
\$ / R	On 31/05/2018	Any day expiry	15.89	Call	0.10810	0.00011	0.13950	0.00014	0.108	35.02	0.00	0.00	0	500.00
\$ / R	On 08/06/2018	Any day expiry			12.76820	12.76820	12.58560	12.58560		16.09	0.00	0.00	0	1,746.00
\$ / R	On 08/06/2018	Any day expiry	12.80	Call	183.76520	0.18377	107.37460	0.10737	183.765	16.29	0.48	0.00	0	1,746.00
\$ / R	On 15/06/2018	Any day expiry			12.35090	12.35090	12.35090	12.35090			0.00	0.00	0	20.00
\$ / R	On 18/06/2018	Foreign Exchange Future			12.78620	12.78620	12.60270	12.60270		15.92	0.00	897,744,674.40	70,212	1,144,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.00	Put	0.78420	0.00078	1.04300	0.00104	0.784	19.35	0.00	0.00	0	60,750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.20	Put	1.56260	0.00156	2.15780	0.00216	1.563	18.62	0.01	0.00	0	2,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.35	Call	1,438.80240	1.43880	1,256.38770	1.25639	1,438.802	18.08	0.99	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.45	Call	1,339.84260	1.33984	1,157.64170	1.15764	1,339.843	17.72	0.98	0.00	0	10,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.50	Put	4.30300	0.00430	5.72680	0.00573	4.303	17.54	0.02	0.00	0	40,216.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.60	Put	5.72560	0.00573	7.70650	0.00771	5.726	17.05	0.02	0.00	0	12,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.75	Put	8.81530	0.00882	12.08790	0.01209	8.815	16.32	0.04	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.77	Put	9.33950	0.00934	12.84050	0.01284	9.340	16.22	0.04	0.00	0	76,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.80	Put	10.18610	0.01019	14.06040	0.01406	10.186	16.08	0.04	0.00	0	5,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	11.90	Put	13.61230	0.01361	19.04710	0.01905	13.612	15.59	0.05	0.00	0	9,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Put	18.20590	0.01821	28.18860	0.02819	18.206	15.10	0.07	0.00	0	38,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.00	Call	804.40590	0.80441	630.88860	0.63089	804.406	15.10	0.93	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.06	Put	21.67880	0.02168	36.95050	0.03695	21.679	14.81	0.08	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.12	Put	25.81390	0.02581	47.61170	0.04761	25.814	14.52	0.10	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.14	Put	27.35990	0.02736	51.62270	0.05162	27.360	14.42	0.10	0.00	0	155,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Call	664.37910	0.66438	506.41790	0.50642	664.379	14.37	0.89	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.15	Put	28.17910	0.02818	53.71790	0.05372	28.179	14.37	0.11	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.20	Call	621.57910	0.62158	467.82260	0.46782	621.579	14.49	0.87	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.23	Call	596.50690	0.59651	445.43500	0.44544	596.507	14.56	0.86	0.00	0	3,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Call	580.06140	0.58006	430.84340	0.43084	580.061	14.61	0.85	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.25	Put	43.86140	0.04386	78.14340	0.07814	43.861	14.61	0.15	0.00	0	12,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Call	539.93470	0.53993	395.56480	0.39556	539.935	14.73	0.82	0.00	0	4,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.30	Put	53.73470	0.05373	92.86480	0.09286	53.735	14.73	0.18	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.40	Put	78.03640	0.07804	127.65480	0.12765	78.036	14.97	0.23	0.00	0	15,103.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.45	Call	428.82390	0.42882	300.50530	0.30051	428.824	15.09	0.74	0.00	0	150.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Call	395.11750	0.39512	272.52040	0.27252	395.118	15.20	0.70	0.00	0	6,550.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.50	Put	108.91750	0.10892	169.82040	0.16982	108.918	15.20	0.30	0.00	0	115,480.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.55	Call	363.15850	0.36316	246.39500	0.24640	363.158	15.32	0.67	0.00	0	80,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.75	Put	216.86810	0.21687	310.88830	0.31089	216.868	15.80	0.47	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	12.96	Put	343.30670	0.34331	461.88990	0.46189	343.307	16.49	0.60	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Call	156.79110	0.15679	95.87240	0.09587	156.791	16.63	0.38	0.00	0	15,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.00	Put	370.59110	0.37059	493.17240	0.49317	370.591	16.63	0.62	0.00	0	21,228.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.05	Put	405.91120	0.40591	533.23950	0.53324	405.911	16.81	0.65	0.00	0	1,250.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 18/06/2018	Foreign Exchange Future	13.17	Put	495.69820	0.49570	633.26530	0.63327	495.698	17.23	0.71	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.20	Put	519.14940	0.51915	659.02380	0.65902	519.149	17.34	0.73	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.30	Put	599.86460	0.59986	746.49010	0.74649	599.865	17.69	0.77	0.00	0	25,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.35	Call	77.74980	0.07775	43.77730	0.04378	77.750	17.87	0.21	0.00	0	60,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.46	Put	735.85800	0.73586	891.12610	0.89113	735.858	18.25	0.83	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.48	Put	753.21460	0.75321	909.57140	0.90957	753.215	18.31	0.83	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	770.67900	0.77068	928.08770	0.92809	770.679	18.36	0.84	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.64	Put	895.60850	0.89561	1,059.43300	1.05943	895.609	18.74	0.88	0.00	0	70,530.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	996.55150	0.99655	1,164.37830	1.16438	996.551	19.03	0.90	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.80	Put	1,043.09830	1.04310	1,212.48320	1.21248	1,043.098	19.17	0.91	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.81	Put	1,052.45210	1.05245	1,222.13060	1.22213	1,052.452	19.19	0.91	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.83	Put	1,071.20110	1.07120	1,241.45030	1.24145	1,071.201	19.25	0.91	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.84	Put	1,080.59630	1.08060	1,251.12180	1.25112	1,080.596	19.27	0.92	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	13.90	Put	1,137.23360	1.13723	1,309.20700	1.30921	1,137.234	19.43	0.93	0.00	0	1,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Call	18.73720	0.01874	9.25620	0.00926	18.737	19.70	0.06	0.00	0	30,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.00	Put	1,232.53720	1.23254	1,406.55620	1.40656	1,232.537	19.70	0.94	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.10	Put	1,328.78390	1.32878	1,504.49280	1.50449	1,328.784	19.97	0.95	0.00	0	7,028.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	1,474.39720	1.47440	1,652.22830	1.65223	1,474.397	20.33	0.96	0.00	0	2,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.53	Call	5.56070	0.00556	2.44400	0.00244	5.561	21.00	0.02	0.00	0	7,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.71	Call	3.68770	0.00369	1.56580	0.00157	3.688	21.43	0.01	0.00	0	50.00
\$ / R	On 18/06/2018	Foreign Exchange Future	14.81	Call	2.94120	0.00294	1.22580	0.00123	2.941	21.67	0.01	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.11	Call	1.50870	0.00151	0.61220	0.00061	1.509	22.39	0.01	0.00	0	760.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.14	Call	1.41270	0.00141	0.61680	0.00062	1.413	22.46	0.01	0.00	0	2,700.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.22	Call	1.18680	0.00119	0.62990	0.00063	1.187	22.65	0.00	0.00	0	372.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.30	Call	0.99860	0.00100	0.64390	0.00064	0.999	22.84	0.00	0.00	0	24,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.43	Call	0.89390	0.00089	0.66870	0.00067	0.894	23.53	0.00	0.00	0	15,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.50	Call	0.89210	0.00089	0.68310	0.00068	0.892	24.03	0.00	0.00	0	114,600.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.53	Call	0.89180	0.00089	0.68950	0.00069	0.892	24.25	0.00	0.00	0	965.00
\$ / R	On 18/06/2018	Foreign Exchange Future	15.79	Call	0.89810	0.00090	0.75020	0.00075	0.898	26.11	0.00	0.00	0	40,000.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.16	Call	0.93090	0.00093	0.85320	0.00085	0.931	28.75	0.00	0.00	0	5,183.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.38	Call	0.96160	0.00096	0.92390	0.00092	0.962	30.32	0.00	0.00	0	750.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.41	Call	0.96640	0.00097	0.91100	0.00091	0.966	30.53	0.00	0.00	0	300.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.49	Call	0.97970	0.00098	0.76430	0.00076	0.980	31.11	0.00	0.00	0	7,420.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.52	Call	0.98500	0.00099	0.71530	0.00072	0.985	31.32	0.00	0.00	0	66.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.65	Call	1.00930	0.00101	0.53560	0.00054	1.009	32.25	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	16.92	Call	0.56490	0.00056	0.29000	0.00029	0.565	32.25	0.00	0.00	0	2,415.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.00	Call	0.47410	0.00047	0.24100	0.00024	0.474	32.25	0.00	0.00	0	3,500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.21	Call	0.29730	0.00030	0.14740	0.00015	0.297	32.25	0.00	0.00	0	500.00
\$ / R	On 18/06/2018	Foreign Exchange Future	17.38	Call	0.20240	0.00020	0.09830	0.00010	0.202	32.25	0.00	0.00	0	7,028.00
\$ / R	On 20/06/2018	Any day expiry			12.78980	12.78980	12.60610	12.60610		15.98	0.00	45,863,496.60	3,599	5,947.00
\$ / R	On 29/06/2018	Any day expiry			12.80510	12.80510	12.62100	12.62100		15.91	0.00	0.00	0	2,085.00
\$ / R	On 29/06/2018	Any day expiry	12.47	Put	126.32090	0.12632	182.22060	0.18222	126.321	15.22	0.29	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	12.62	Call	369.92330	0.36992	257.07740	0.25708	369.923	15.54	0.62	0.00	0	158.00
\$ / R	On 29/06/2018	Any day expiry	13.80	Put	1,046.43190	1.04643	1,208.00900	1.20801	1,046.432	18.95	0.87	0.00	0	1,000.00

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\$ / R	On 29/06/2018	Any day expiry	15.62	Call	1.96080	0.00196	1.35680	0.00136	1.961	23.07	0.01	0.00	0	500.00
\$ / R	On 29/06/2018	Any day expiry	16.10	Call	1.80280	0.00180	1.35920	0.00136	1.803	25.89	0.01	0.00	0	500.00
\$ / R	On 02/07/2018	Any day expiry			12.81020	12.81020	12.62600	12.62600		15.76	0.00	0.00	0	100.00
\$ / R	On 02/07/2018	Any day expiry	11.80	Put	17.40350	0.01740	24.51530	0.02452	17.403	15.17	0.06	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	12.50	Put	141.55820	0.14156	200.50830	0.20051	141.558	15.16	0.31	0.00	0	2,000.00
\$ / R	On 02/07/2018	Any day expiry	13.12	Call	174.30550	0.17431	111.89780	0.11190	174.305	16.77	0.35	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry			12.81690	12.81690	12.63260	12.63260		15.80	0.00	0.00	0	0.00
\$ / R	On 06/07/2018	Any day expiry	12.07	Put	43.98920	0.04399	65.08290	0.06508	43.989	14.63	0.13	0.00	0	2,000.00
\$ / R	On 06/07/2018	Any day expiry	13.60	Call	89.65340	0.08965	53.83860	0.05384	89.653	18.16	0.20	0.00	0	1,000.00
\$ / R	On 06/07/2018	Any day expiry	13.73	Call	72.77160	0.07277	42.88380	0.04288	72.772	18.50	0.16	0.00	0	1,000.00
\$ / R	On 20/07/2018	Any day expiry			12.84050	12.84050	12.65580	12.65580		15.81	0.00	0.00	0	1,800.00
\$ / R	On 24/07/2018	Any day expiry			12.84730	12.84730	12.66240	12.66240		15.70	0.00	0.00	0	500.00
\$ / R	On 24/07/2018	Any day expiry	14.45	Put	1,643.25880	1.64326	1,809.61200	1.80961	1,643.259	19.44	0.91	0.00	0	1,500.00
\$ / R	On 24/07/2018	Any day expiry	15.94	Call	5.62770	0.00563	3.21250	0.00321	5.628	22.28	0.01	0.00	0	1,500.00
\$ / R	On 25/07/2018	Any day expiry			12.84900	12.84900	12.66410	12.66410		15.71	0.00	0.00	0	70.00
\$ / R	On 27/07/2018	Any day expiry			12.85240	12.85240	12.66740	12.66740		15.71	0.00	0.00	0	1,345.00
\$ / R	On 31/07/2018	Any day expiry			12.85910	12.85910	12.67400	12.67400		15.62	0.00	0.00	0	2,015.00
\$ / R	On 31/07/2018	Any day expiry	13.80	Put	1,055.15950	1.05516	1,200.76460	1.20076	1,055.159	18.00	0.80	0.00	0	1,000.00
\$ / R	On 31/07/2018	Any day expiry	15.82	Call	8.41920	0.00842	4.54010	0.00454	8.419	21.67	0.02	0.00	0	500.00
\$ / R	On 31/07/2018	Any day expiry	16.32	Call	4.81380	0.00481	2.59230	0.00259	4.814	22.63	0.01	0.00	0	500.00
\$ / R	On 07/08/2018	Any day expiry			12.87100	12.87100	12.68560	12.68560		15.54	0.00	0.00	0	0.00
\$ / R	On 07/08/2018	Any day expiry	12.32	Put	138.44820	0.13845	181.77360	0.18177	138.448	14.64	0.25	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	13.86	Put	1,108.21150	1.10821	1,254.13030	1.25413	1,108.211	17.99	0.80	0.00	0	1,880.00
\$ / R	On 07/08/2018	Any day expiry	16.18	Call	6.85200	0.00685	3.59950	0.00360	6.852	21.88	0.02	0.00	0	1,880.00
\$ / R	On 13/08/2018	Any day expiry			12.88110	12.88110	12.69550	12.69550		15.56	0.00	0.00	0	70.00
\$ / R	On 31/08/2018	Any day expiry			12.91130	12.91130	12.72490	12.72490		15.51	0.00	0.00	0	3,479.00
\$ / R	On 31/08/2018	Any day expiry	13.80	Put	1,064.79100	1.06479	1,200.84460	1.20084	1,064.791	17.50	0.75	0.00	0	1,000.00
\$ / R	On 31/08/2018	Any day expiry	16.05	Call	14.92780	0.01493	7.66370	0.00766	14.928	20.67	0.03	0.00	0	500.00
\$ / R	On 31/08/2018	Any day expiry	16.57	Call	7.04020	0.00704	3.25060	0.00325	7.040	20.75	0.01	0.00	0	500.00
\$ / R	On 03/09/2018	Any day expiry			12.47770	12.47770	12.47770	12.47770			0.00	0.00	0	177.00
\$ / R	On 17/09/2018	Foreign Exchange Future			12.93930	12.93930	12.75240	12.75240		15.52	0.00	10,351,440.00	800	93,328.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.48	Put	32.89090	0.03289	36.43790	0.03644	32.891	14.26	0.07	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.50	Put	33.94140	0.03394	37.67820	0.03768	33.941	14.21	0.07	0.00	0	45,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.60	Put	39.71180	0.03971	49.23770	0.04924	39.712	13.93	0.08	0.00	0	2,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.75	Put	55.44630	0.05545	71.44180	0.07144	55.446	13.89	0.11	0.00	0	93,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.85	Put	70.47700	0.07048	89.88220	0.08988	70.477	13.99	0.13	0.00	0	48,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	11.90	Put	79.02840	0.07903	100.29160	0.10029	79.028	14.04	0.14	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.00	Put	98.35380	0.09835	123.64010	0.12364	98.354	14.15	0.17	0.00	0	13,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.25	Call	850.15180	0.85015	702.49450	0.70249	850.152	14.40	0.76	0.00	0	500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.30	Put	175.95710	0.17596	218.62370	0.21862	175.957	14.46	0.26	0.00	0	100.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.38	Put	203.26540	0.20327	250.38490	0.25038	203.265	14.59	0.29	0.00	0	60,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Call	688.16590	0.68817	555.28780	0.55529	688.166	14.78	0.67	0.00	0	4,600.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.50	Put	248.86590	0.24887	302.88780	0.30289	248.866	14.78	0.33	0.00	0	24,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.58	Put	282.36620	0.28237	341.09840	0.34110	282.366	14.92	0.36	0.00	0	8,000.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 17/09/2018	Foreign Exchange Future	12.61	Put	295.56580	0.29557	356.07900	0.35608	295.566	14.97	0.37	0.00	0	13,231.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.65	Put	313.70070	0.31370	376.60120	0.37660	313.701	15.03	0.38	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.77	Call	541.03830	0.54104	424.61690	0.42462	541.038	15.23	0.58	0.00	0	5,200.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.80	Call	526.38700	0.52639	412.34440	0.41234	526.387	15.28	0.57	0.00	0	50.00
\$ / R	On 17/09/2018	Foreign Exchange Future	12.85	Put	413.39710	0.41340	490.21040	0.49021	413.397	15.36	0.45	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.00	Call	437.62900	0.43763	338.59190	0.33859	437.629	15.63	0.50	0.00	0	20,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.20	Call	364.33310	0.36433	277.59120	0.27759	364.333	16.05	0.43	0.00	0	4,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Call	347.93490	0.34793	264.12150	0.26412	347.935	16.15	0.42	0.00	0	1,250.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.25	Put	658.63490	0.65863	761.72150	0.76172	658.635	16.15	0.58	0.00	0	73,314.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.30	Call	332.26010	0.33226	251.30720	0.25131	332.260	16.26	0.40	0.00	0	1,500.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.50	Call	276.25570	0.27626	205.95910	0.20596	276.256	16.67	0.35	0.00	0	3,000.00
\$ / R	On 17/09/2018	Foreign Exchange Future	13.65	Call	240.54770	0.24055	177.48640	0.17749	240.548	16.99	0.31	0.00	0	1,464.00
\$ / R	On 17/09/2018	Foreign Exchange Future	15.97	Call	23.99590	0.02400	12.85450	0.01285	23.996	20.23	0.04	0.00	0	5,300.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.04	Call	21.78260	0.02178	11.50910	0.01151	21.783	20.21	0.04	0.00	0	1,550.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.14	Call	18.93940	0.01894	9.80780	0.00981	18.939	20.19	0.03	0.00	0	750.00
\$ / R	On 17/09/2018	Foreign Exchange Future	16.29	Call	15.29840	0.01530	7.68140	0.00768	15.298	20.16	0.03	0.00	0	73,314.00
\$ / R	On 28/09/2018	Any day expiry			12.95750	12.95750	12.77010	12.77010		15.53	0.00	0.00	0	2,695.00
\$ / R	On 28/09/2018	Any day expiry	13.80	Put	1,074.78860	1.07479	1,202.08480	1.20208	1,074.789	17.23	0.71	0.00	0	1,000.00
\$ / R	On 28/09/2018	Any day expiry	16.25	Call	26.25070	0.02625	16.09310	0.01609	26.251	20.87	0.04	0.00	0	500.00
\$ / R	On 28/09/2018	Any day expiry	16.80	Call	15.78500	0.01579	8.70600	0.00871	15.785	21.42	0.03	0.00	0	500.00
\$ / R	On 25/10/2018	Any day expiry			13.00210	13.00210	12.81380	12.81380		15.55	0.00	0.00	0	70.00
\$ / R	On 29/10/2018	Any day expiry			13.00870	13.00870	12.82030	12.82030		15.53	0.00	0.00	0	225.00
\$ / R	On 31/10/2018	Any day expiry			13.01200	13.01200	12.82350	12.82350		15.54	0.00	6,037,620.00	470	3,113.00
\$ / R	On 31/10/2018	Any day expiry	13.80	Put	1,085.31410	1.08531	1,204.03210	1.20403	1,085.314	16.99	0.68	0.00	0	1,000.00
\$ / R	On 31/10/2018	Any day expiry	16.47	Call	44.08740	0.04409	30.76010	0.03076	44.087	21.28	0.06	0.00	0	500.00
\$ / R	On 31/10/2018	Any day expiry	17.02	Call	30.83800	0.03084	18.74050	0.01874	30.838	22.02	0.04	0.00	0	500.00
\$ / R	On 05/11/2018	Any day expiry			13.02030	13.02030	12.83160	12.83160		15.52	0.00	0.00	0	0.00
\$ / R	On 05/11/2018	Any day expiry	11.90	Put	113.71840	0.11372	135.11930	0.13512	113.718	14.11	0.16	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	13.86	Put	1,132.95340	1.13295	1,252.88270	1.25288	1,132.953	17.06	0.68	0.00	0	1,880.00
\$ / R	On 05/11/2018	Any day expiry	16.81	Call	39.42330	0.03942	25.32950	0.02533	39.423	21.83	0.05	0.00	0	1,880.00
\$ / R	On 13/11/2018	Any day expiry			13.03350	13.03350	12.84450	12.84450		15.58	0.00	0.00	0	70.00
\$ / R	On 16/11/2018	Any day expiry			13.03840	13.03840	12.84940	12.84940		15.59	0.00	0.00	0	0.00
\$ / R	On 16/11/2018	Any day expiry	10.83	Put	20.66250	0.02066	22.09140	0.02209	20.663	15.06	0.04	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	11.67	Put	81.99680	0.08200	93.41770	0.09342	81.997	14.10	0.12	0.00	0	51,000.00
\$ / R	On 16/11/2018	Any day expiry	13.22	Call	500.99290	0.50099	399.06260	0.39906	500.993	15.89	0.47	0.00	0	51,000.00
\$ / R	On 30/11/2018	Any day expiry			13.06140	13.06140	12.87150	12.87150		15.56	0.00	0.00	0	2,812.00
\$ / R	On 30/11/2018	Any day expiry	13.80	Put	1,094.10660	1.09411	1,206.44640	1.20645	1,094.107	16.83	0.65	0.00	0	1,000.00
\$ / R	On 30/11/2018	Any day expiry	16.70	Call	58.67060	0.05867	42.69270	0.04269	58.671	21.45	0.07	0.00	0	500.00
\$ / R	On 30/11/2018	Any day expiry	17.31	Call	38.55150	0.03855	24.20480	0.02420	38.552	21.91	0.05	0.00	0	500.00
\$ / R	On 11/12/2018	Any day expiry			13.07920	13.07920	12.88860	12.88860		15.61	0.00	0.00	0	0.00
\$ / R	On 11/12/2018	Any day expiry	13.65	Put	986.68770	0.98669	1,090.42700	1.09043	986.688	16.51	0.61	0.00	0	20,000.00
\$ / R	On 11/12/2018	Any day expiry	15.69	Call	108.16180	0.10816	79.61490	0.07961	108.162	19.48	0.12	0.00	0	20,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future			13.08410	13.08410	12.89330	12.89330		15.61	0.00	14,536,435.10	1,111	25,925.00
\$ / R	On 14/12/2018	Foreign Exchange Future	11.64	Put	92.36110	0.09236	102.44000	0.10244	92.361	14.13	0.13	0.00	0	2,764.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R	On 14/12/2018	Foreign Exchange Future	12.38	Put	277.87330		0.27787		318.95910	0.31896	277.873	14.57	0.29	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Put	324.02880		0.32403		371.76370	0.37176	324.029	14.71	0.32	0.00	0	10,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.50	Call	908.12880		0.90813		765.06370	0.76506	908.129	14.71	0.68	0.00	0	150.00
\$ / R	On 14/12/2018	Foreign Exchange Future	12.63	Put	380.60010		0.38060		434.06550	0.43407	380.600	14.91	0.36	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.00	Call	652.91030		0.65291		533.31630	0.53332	652.910	15.46	0.55	0.00	0	6,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.20	Call	570.84680		0.57085		461.78320	0.46178	570.847	15.78	0.49	0.00	0	7,100.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.25	Call	552.04910		0.55205		445.44480	0.44544	552.049	15.86	0.48	0.00	0	10,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.80	Call	382.37200		0.38237		301.41920	0.30142	382.372	16.77	0.36	0.00	0	2,764.00
\$ / R	On 14/12/2018	Foreign Exchange Future	13.95	Call	346.77790		0.34678		271.77950	0.27178	346.778	17.03	0.33	0.00	0	39,589.00
\$ / R	On 14/12/2018	Foreign Exchange Future	14.00	Call	335.73750		0.33574		262.63920	0.26264	335.738	17.11	0.32	0.00	0	1,500.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.00	Call	173.97750		0.17398		129.12800	0.12913	173.978	18.58	0.18	0.00	0	1,000.00
\$ / R	On 14/12/2018	Foreign Exchange Future	15.95	Call	97.14500		0.09714		71.50700	0.07151	97.145	19.93	0.11	0.00	0	2,000.00
\$ / R	On 31/12/2018	Any day expiry			13.11170		13.11170		12.91980	12.91980		15.54	0.00	7,507,230.00	580	1,580.00
\$ / R	On 31/12/2018	Any day expiry	13.80	Put	1,101.06130		1.10106		1,208.45280	1.20845	1,101.061	16.65	0.63	0.00	0	1,000.00
\$ / R	On 31/12/2018	Any day expiry	16.93	Call	72.88180		0.07288		49.92640	0.04993	72.882	21.52	0.08	0.00	0	500.00
\$ / R	On 31/12/2018	Any day expiry	17.58	Call	46.19680		0.04620		28.70600	0.02871	46.197	21.73	0.05	0.00	0	500.00
\$ / R	On 31/01/2019	Any day expiry			13.16210		13.16210		12.96810	12.96810		15.56	0.00	0.00	0	1,225.00
\$ / R	On 13/02/2019	Any day expiry			13.18320		13.18320		12.98830	12.98830		15.61	0.00	0.00	0	70.00
\$ / R	On 28/02/2019	Any day expiry			13.20750		13.20750		13.01150	13.01150		15.59	0.00	0.00	0	1,225.00
\$ / R	On 18/03/2019	Foreign Exchange Future			13.23660		13.23660		13.03900	13.03900		15.62	0.00	0.00	0	4,948.00
\$ / R	On 18/03/2019	Foreign Exchange Future	10.33	Put	10.82250		0.01082		10.23290	0.01023	10.823	13.32	0.02	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	11.74	Put	146.76180		0.14676		167.75690	0.16776	146.762	13.94	0.16	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.06	Put	229.39260		0.22939		255.28450	0.25528	229.393	14.28	0.22	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	12.76	Put	493.26910		0.49327		546.84420	0.54684	493.269	14.93	0.37	0.00	0	250.00
\$ / R	On 18/03/2019	Foreign Exchange Future	13.45	Call	669.84020		0.66984		553.64720	0.55365	669.840	15.90	0.49	0.00	0	4,145.00
\$ / R	On 18/03/2019	Foreign Exchange Future	14.48	Call	391.02250		0.39102		312.47340	0.31247	391.023	17.39	0.31	0.00	0	1,000.00
\$ / R	On 18/03/2019	Foreign Exchange Future	15.20	Call	268.71490		0.26871		208.79320	0.20879	268.715	18.26	0.23	0.00	0	1,000.00
\$ / R	On 27/03/2019	Any day expiry			13.25120		13.25120		13.05280	13.05280		15.62	0.00	0.00	0	4,414.00
\$ / R	On 30/04/2019	Any day expiry			13.30620		13.30620		13.10480	13.10480		15.63	0.00	0.00	0	1,225.00
\$ / R	On 30/04/2019	Any day expiry	13.00	Put	634.69940		0.63470		0.00000	0.00000	634.699	15.23	0.41	0.00	0	2,500.00
\$ / R	On 30/04/2019	Any day expiry	13.49	Call	738.12370		0.73812		0.00000	0.00000	738.124	15.88	0.50	16,368,594.75	2,500	2,500.00
\$ / R	On 14/06/2019	Foreign Exchange Future			13.37500		13.37500		13.17280	13.17280		15.78	0.00	0.00	0	3,087.00
\$ / R	On 14/06/2019	Foreign Exchange Future	10.69	Put	15.43940		0.01544		23.24900	0.02325	15.439	11.36	0.02	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	12.28	Put	343.86540		0.34387		373.10270	0.37310	343.865	14.56	0.26	0.00	0	1,000.00
\$ / R	On 14/06/2019	Foreign Exchange Future	13.13	Call	971.91940		0.97192		831.13050	0.83113	971.919	15.42	0.58	23,078,632.50	3,000	0.00
\$ / R	On 14/06/2019	Foreign Exchange Future	14.58	Call	507.32450		0.50732		415.98950	0.41599	507.324	17.27	0.35	0.00	0	1,000.00
\$ / R	On 13/12/2019	Foreign Exchange Future			13.63760		13.63760		13.44540	13.44540		16.02	0.00	0.00	0	0.00
\$ / R	On 13/12/2019	Foreign Exchange Future	20.00	Call	132.35270		0.13235		99.30530	0.09931	132.353	20.71	0.09	0.00	0	2,000.00
\$ / R	On 12/06/2020	Foreign Exchange Future			13.91490		13.91490		13.72780	13.72780		16.39	0.00	0.00	0	0.00
\$ / R	On 28/07/2020	Any day expiry			14.01320		14.01320		13.81730	13.81730		16.56	0.00	0.00	0	84,000.00
\$ / R	On 14/09/2020	Foreign Exchange Future			14.11580		14.11580		13.91070	13.91070		16.70	0.00	0.00	0	0.00
\$ / R MAXI	On 18/06/2018	Foreign Exchange Future			12.78620		12.78620		12.60270	12.60270		15.92	0.00	358,013.60	28	419.00
\$ / R MAXI	On 17/09/2018	Foreign Exchange Future			12.93930		12.93930		12.75240	12.75240		15.52	0.00	0.00	0	47.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
\$ / R MAXI	On 14/12/2018	Foreign Exchange Future			13.08410		13.08410		12.89330	12.89330		15.61	0.00	0.00	0	10.00
\$ / R MAXI	On 14/06/2019	Foreign Exchange Future			13.37500		13.37500		13.17280	13.17280		15.78	0.00	0.00	0	0.00
£ / R	On 18/06/2018	Foreign Exchange Future			17.25150		17.25150		17.04000	17.04000		15.67	0.00	54,480,237.00	3,158	428,041.00
£ / R	On 18/06/2018	Foreign Exchange Future	17.50	Put	466.25380		0.46625		600.85500	0.60086	466.254	16.19	0.61	0.00	0	500.00
£ / R	On 18/06/2018	Foreign Exchange Future	20.40	Call	2.15530		0.00216		1.16100	0.00116	2.155	22.61	0.01	0.00	0	500.00
£ / R	On 17/09/2018	Foreign Exchange Future			17.53410		17.53410		17.31730	17.31730		15.48	0.00	7,066,242.30	403	18,594.00
£ / R	On 14/12/2018	Foreign Exchange Future			17.80600		17.80600		17.58350	17.58350		15.68	0.00	0.00	0	7,517.00
£ / R	On 18/03/2019	Foreign Exchange Future			18.10420		18.10420		17.87150	17.87150		15.92	0.00	0.00	0	4,932.00
£ / R	On 14/06/2019	Foreign Exchange Future			18.37470		18.37470		18.13950	18.13950		16.01	0.00	0.00	0	5,465.00
¥ / R	On 18/06/2018	Foreign Exchange Future			0.11572		0.11572		0.11393	0.11393		19.62	0.00	0.00	0	8,296.00
¥ / R	On 29/06/2018	Any day expiry			0.11636		0.11636		0.11456	0.11456		19.83	0.00	0.00	0	0.00
¥ / R	On 17/09/2018	Foreign Exchange Future			0.11785		0.11785		0.11602	0.11602		16.25	0.00	0.00	0	0.00
¥ / R	On 14/12/2018	Foreign Exchange Future			0.11999		0.11999		0.11809	0.11809		14.56	0.00	0.00	0	0.00
¥ / R	On 14/06/2019	Foreign Exchange Future			0.12461		0.12461		0.12260	0.12260		13.36	0.00	0.00	0	0.00
€ / R	On 23/05/2018	Any day expiry			15.00050		15.00050		14.81210	14.81210		14.68	0.00	0.00	0	41.00
€ / R	On 18/06/2018	Foreign Exchange Future			15.07940		15.07940		14.89060	14.89060		14.89	0.00	81,956,539.00	5,435	111,337.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.50	Put	4.15760		0.00416		4.83270	0.00483	4.158	17.67	0.01	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.75	Put	7.49240		0.00749		8.15330	0.00815	7.492	16.58	0.03	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	13.97	Put	11.90230		0.01190		13.35210	0.01335	11.902	15.42	0.04	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.25	Put	22.18090		0.02218		32.38770	0.03239	22.181	13.94	0.08	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.30	Call	804.28840		0.80429		630.61730	0.63062	804.288	13.67	0.91	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	14.40	Call	713.94380		0.71394		549.73980	0.54974	713.944	13.51	0.88	0.00	0	10,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.00	Call	298.48840		0.29849		199.14480	0.19914	298.488	14.69	0.56	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.25	Put	363.42070		0.36342		481.54980	0.48155	363.421	15.29	0.59	0.00	0	50,948.00
€ / R	On 18/06/2018	Foreign Exchange Future	15.63	Call	95.06220		0.09506		55.71350	0.05571	95.062	16.32	0.23	0.00	0	29,734.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.00	Call	43.89450		0.04389		22.18690	0.02219	43.894	17.04	0.12	0.00	0	3,000.00
€ / R	On 18/06/2018	Foreign Exchange Future	16.44	Put	1,375.18660		1.37519		1,556.32630	1.55633	1,375.187	17.43	0.95	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	18.61	Call	0.95570		0.00096		0.51370	0.00051	0.956	25.78	0.00	0.00	0	6,460.00
€ / R	On 18/06/2018	Foreign Exchange Future	20.55	Call	0.15490		0.00015		0.02840	0.00003	0.155	31.49	0.00	0.00	0	50,948.00
€ / R	On 16/07/2018	Any day expiry			15.17020		15.17020		14.97960	14.97960		14.58	0.00	0.00	0	34.00
€ / R	On 17/09/2018	Foreign Exchange Future			15.36840		15.36840		15.17410	15.17410		14.45	0.00	6,147,360.00	400	61,407.00
€ / R	On 17/09/2018	Foreign Exchange Future	13.50	Put	22.80260		0.02280		23.23130	0.02323	22.803	13.52	0.04	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	14.25	Put	93.04100		0.09304		116.66870	0.11667	93.041	13.07	0.15	0.00	0	86,688.00
€ / R	On 17/09/2018	Foreign Exchange Future	15.85	Put	824.43100		0.82443		937.95420	0.93795	824.431	15.30	0.62	0.00	0	86,824.00
€ / R	On 17/09/2018	Foreign Exchange Future	16.76	Call	158.51690		0.15852		113.90870	0.11391	158.517	16.80	0.20	0.00	0	29,734.00
€ / R	On 17/09/2018	Foreign Exchange Future	19.56	Call	16.21220		0.01621		10.87820	0.01088	16.212	20.57	0.02	0.00	0	86,824.00
€ / R	On 14/12/2018	Foreign Exchange Future			15.65280		15.65280		15.45280	15.45280		14.49	0.00	0.00	0	7,625.00
€ / R	On 18/03/2019	Foreign Exchange Future			15.96980		15.96980		15.76240	15.76240		14.43	0.00	0.00	0	4,686.00
€ / R	On 14/06/2019	Foreign Exchange Future			16.24850		16.24850		16.03450	16.03450		14.58	0.00	0.00	0	5,256.00
10Y STND	On 17/12/2025	Interest Rate Swap			95.27000		95.27000		94.54000	94.54000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
10Y STND	On 16/03/2026	Interest Rate Swap		92.27000	92.27000		91.52000	91.52000			0.00	0.00	0	0.00
10Y STND	On 15/06/2026	Interest Rate Swap		91.00000	91.00000		90.22000	90.22000			0.00	0.00	0	0.00
10Y STND	On 21/09/2026	Interest Rate Swap		93.14000	93.14000		92.35000	92.35000			0.00	0.00	0	0.00
10Y STND	On 21/12/2026	Interest Rate Swap		96.90000	96.90000		96.10000	96.10000			0.00	0.00	0	0.00
10Y STND	On 15/03/2027	Interest Rate Swap		95.45000	95.45000		94.62000	94.62000			0.00	0.00	0	0.00
10Y STND	On 21/06/2027	Interest Rate Swap		97.50000	97.50000		96.66000	96.66000			0.00	0.00	0	0.00
10Y STND	On 20/09/2027	Interest Rate Swap		101.20000	101.20000		100.37000	100.37000			0.00	0.00	0	0.00
10Y STND	On 20/12/2027	Interest Rate Swap		101.55000	101.55000		100.71000	100.71000			0.00	0.00	0	0.00
10Y STND	On 22/03/2028	Interest Rate Swap		96.80000	96.80000		95.92000	95.92000			0.00	0.00	0	0.00
10Y STND	On 20/06/2028	Interest Rate Swap		102.23000	102.23000		101.37000	101.37000			0.00	0.00	0	0.00
1Y STND	On 21/06/2018	Interest Rate Swap		99.91000	99.91000		99.91000	99.91000			0.00	0.00	0	0.00
1Y STND	On 20/09/2018	Interest Rate Swap		100.04000	100.04000		100.04000	100.04000			0.00	0.00	0	0.00
1Y STND	On 20/12/2018	Interest Rate Swap		100.49000	100.49000		100.48000	100.48000			0.00	0.00	0	0.00
1Y STND	On 22/03/2019	Interest Rate Swap		99.51000	99.51000		99.47000	99.47000			0.00	0.00	0	0.00
1Y STND	On 20/06/2019	Interest Rate Swap		100.21000	100.21000		100.14000	100.14000			0.00	0.00	0	0.00
2Y STND	On 15/06/2018	Interest Rate Swap		98.59000	98.59000		98.59000	98.59000			0.00	0.00	0	0.00
2Y STND	On 21/09/2018	Interest Rate Swap		98.51000	98.51000		98.51000	98.51000			0.00	0.00	0	0.00
2Y STND	On 21/12/2018	Interest Rate Swap		98.87000	98.87000		98.86000	98.86000			0.00	0.00	0	0.00
2Y STND	On 15/03/2019	Interest Rate Swap		99.25000	99.25000		99.22000	99.22000			0.00	0.00	0	0.00
2Y STND	On 21/06/2019	Interest Rate Swap		99.66000	99.66000		99.59000	99.59000			0.00	0.00	0	0.00
2Y STND	On 20/09/2019	Interest Rate Swap		100.06000	100.06000		99.96000	99.96000			0.00	0.00	0	0.00
2Y STND	On 20/12/2019	Interest Rate Swap		101.01000	101.01000		100.88000	100.88000			0.00	0.00	0	0.00
2Y STND	On 23/03/2020	Interest Rate Swap		98.78000	98.78000		98.60000	98.60000			0.00	0.00	0	0.00
2Y STND	On 22/06/2020	Interest Rate Swap		100.66000	100.66000		100.44000	100.44000			0.00	0.00	0	0.00
5Y STND	On 17/12/2020	Interest Rate Swap		96.25000	96.25000		95.99000	95.99000			0.00	0.00	0	0.00
5Y STND	On 16/03/2021	Interest Rate Swap		95.47000	95.47000		95.19000	95.19000			0.00	0.00	0	0.00
5Y STND	On 15/06/2021	Interest Rate Swap		94.67000	94.67000		94.36000	94.36000			0.00	0.00	0	0.00
5Y STND	On 21/09/2021	Interest Rate Swap		94.86000	94.86000		94.51000	94.51000			0.00	0.00	0	0.00
5Y STND	On 21/12/2021	Interest Rate Swap		97.07000	97.07000		96.70000	96.70000			0.00	0.00	0	51.00
5Y STND	On 15/03/2022	Interest Rate Swap		97.22000	97.22000		96.82000	96.82000			0.00	0.00	0	0.00
5Y STND	On 21/06/2022	Interest Rate Swap		98.44000	98.44000		98.00000	98.00000			0.00	0.00	0	0.00
5Y STND	On 20/09/2022	Interest Rate Swap		100.65000	100.65000		100.20000	100.20000			0.00	0.00	0	0.00
5Y STND	On 20/12/2022	Interest Rate Swap		101.92000	101.92000		101.46000	101.46000			0.00	0.00	0	0.00
5Y STND	On 22/03/2023	Interest Rate Swap		97.05000	97.05000		96.55000	96.55000			0.00	0.00	0	0.00
5Y STND	On 20/06/2023	Interest Rate Swap		101.37000	101.37000		100.87000	100.87000			0.00	0.00	0	0.00
AL37	On 02/08/2018	Index Future		587.63500	587.63500		589.52400	589.52400			0.00	0.00	0	0.00
AL37	On 01/11/2018	Index Future		598.17100	598.17100		600.09100	600.09100			0.00	0.00	0	0.00
AL37	On 07/02/2019	Index Future		609.78100	609.78100		611.73700	611.73700			0.00	0.00	0	0.00
AL7T	On 02/08/2018	Index Future		683.94000	683.94000		688.38600	688.38600			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
AL7T	On 01/11/2018	Index Future	696.20300	696.20300	700.72400	700.72400					0.00	0.00	0	0.00
AL7T	On 07/02/2019	Index Future	709.71500	709.71500	714.32300	714.32300					0.00	0.00	0	0.00
ALBI	On 02/08/2018	Index Future	621.85300	621.85300	626.32300	626.32300					0.00	6,218,530.00	1	878.00
ALBI	On 01/11/2018	Index Future	633.00200	633.00200	637.54900	637.54900					0.00	0.00	0	0.00
ALBI	On 07/02/2019	Index Future	645.28700	645.28700	649.92200	649.92200					0.00	0.00	0	0.00
AU\$ / R	On 18/06/2018	Foreign Exchange Future	9.61220	9.61220	9.47110	9.47110				13.52	0.00	4,815,712.20	501	12,585.00
AU\$ / R	On 17/09/2018	Foreign Exchange Future	9.73400	9.73400	9.59020	9.59020				13.28	0.00	2,433,500.00	250	750.00
AU\$ / R	On 14/12/2018	Foreign Exchange Future	9.85260	9.85260	9.70580	9.70580				13.37	0.00	0.00	0	11,412.00
AU\$ / R	On 14/06/2019	Foreign Exchange Future	10.09700	10.09700	9.94260	9.94260				13.56	0.00	0.00	0	0.00
CAD/ R	On 18/06/2018	Foreign Exchange Future	9.93870	9.93870	9.85380	9.85380				14.74	0.00	2,484,675.00	250	1,950.00
CAD/ R	On 14/12/2018	Foreign Exchange Future	10.20720	10.20720	10.11590	10.11590				14.34	0.00	0.00	0	0.00
CHF / R	On 18/06/2018	Foreign Exchange Future	12.83130	12.83130	12.60070	12.60070				13.17	0.00	0.00	0	1,215.00
CHF / R	On 17/09/2018	Foreign Exchange Future	13.08910	13.08910	12.85320	12.85320				13.01	0.00	0.00	0	0.00
CHF / R	On 14/12/2018	Foreign Exchange Future	13.34390	13.34390	13.10180	13.10180				13.32	0.00	0.00	0	0.00
CHF / R	On 14/06/2019	Foreign Exchange Future	13.87580	13.87580	13.61580	13.61580				13.77	0.00	0.00	0	0.00
CNH / R	On 18/06/2018	Foreign Exchange Future	2.00690	2.00690	1.98030	1.98030				14.36	0.00	0.00	0	0.00
CNH / R	On 17/09/2018	Foreign Exchange Future	2.02370	2.02370	1.99600	1.99600				13.94	0.00	0.00	0	0.00
CNH / R	On 14/12/2018	Foreign Exchange Future	2.03980	2.03980	2.01140	2.01140				14.36	0.00	0.00	0	0.00
CNH / R	On 14/06/2019	Foreign Exchange Future	2.07170	2.07170	2.04100	2.04100				14.58	0.00	0.00	0	0.00
DKK / R	On 18/06/2018	Foreign Exchange Future	2.02690	2.02690	2.00130	2.00130				15.13	0.00	0.00	0	0.00
DKK / R	On 17/09/2018	Foreign Exchange Future	2.06590	2.06590	2.04000	2.04000				14.33	0.00	0.00	0	0.00
DKK / R	On 14/12/2018	Foreign Exchange Future	2.10510	2.10510	2.07870	2.07870				14.67	0.00	0.00	0	0.00
DKK / R	On 14/06/2019	Foreign Exchange Future	2.24940	2.24940	2.22350	2.22350				15.53	0.00	0.00	0	0.00
E170	On 01/08/2021	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES23A	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26	On 25/01/2023	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES26A	On 02/04/2026	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00
ES33	On 02/08/2018	Bond Future	10.76295	78.84410	10.66627	79.43127					0.00	0.00	0	9,466.00
ES33	On 01/11/2018	Bond Future	10.87318	76.46915	10.77315	77.06641					0.00	0.00	0	0.00
ES33	On 07/02/2019	Bond Future	10.99936	77.95272	10.89543	78.56146					0.00	0.00	0	0.00
ES33	On 15/09/2033	Price Contribution	100.00000	100.00000	100.00000	100.00000					0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
ES33A	On 15/09/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
ES42	On 02/08/2018	Bond Future	10.96569		81.68987		10.86903	82.36273			0.00	0.00	0	7,957.00
ES42	On 01/11/2018	Bond Future	11.07223		78.89439		10.97221	79.57887			0.00	0.00	0	0.00
ES42	On 07/02/2019	Bond Future	11.18998		80.42476		11.08618	81.12239			0.00	0.00	0	0.00
ES42	On 25/04/2042	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
GOVI	On 02/08/2018	GOVI	617.68400		617.68400		622.43300	622.43300			0.00	0.00	0	469.00
GOVI	On 01/11/2018	GOVI	628.75800		628.75800		633.58900	633.58900			0.00	0.00	0	0.00
GOVI	On 07/02/2019	GOVI	640.96100		640.96100		645.88500	645.88500			0.00	0.00	0	0.00
HK\$/R	On 18/06/2018	Foreign Exchange Future	1.63030		1.63030		1.60700	1.60700		16.27	0.00	0.00	0	0.00
HK\$/R	On 17/09/2018	Foreign Exchange Future	1.65210		1.65210		1.62830	1.62830		15.47	0.00	0.00	0	0.00
HK\$/R	On 14/12/2018	Foreign Exchange Future	1.67260		1.67260		1.64810	1.64810		15.28	0.00	0.00	0	0.00
HK\$/R	On 14/06/2019	Foreign Exchange Future	1.76360		1.76360		1.73980	1.73980		15.97	0.00	0.00	0	0.00
I2025	On 02/08/2018	Bond Future	134.11594		134.11594		134.52001	134.52001			0.00	0.00	0	864.00
I2025	On 01/11/2018	Bond Future	136.54368		136.54368		136.95451	136.95451			0.00	0.00	0	0.00
I2025	On 07/02/2019	Bond Future	137.80869		137.80869		138.22735	138.22735			0.00	0.00	0	0.00
I2025	On 31/01/2025	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2029	On 02/08/2018	Bond Future	102.27383		102.27383		103.25550	103.25550			0.00	0.00	0	1,370.00
I2029	On 01/11/2018	Bond Future	103.07560		103.07560		104.07460	104.07460			0.00	0.00	0	0.00
I2029	On 07/02/2019	Bond Future	105.09760		105.09760		106.11608	106.11608			0.00	0.00	0	0.00
I2033	On 14/08/2015	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2033	On 02/08/2018	Bond Future	106.55047		106.55047		106.80718	106.80718			0.00	0.00	0	6,151.00
I2033	On 01/11/2018	Bond Future	107.35836		107.35836		107.61914	107.61914			0.00	0.00	0	0.00
I2033	On 07/02/2019	Bond Future	109.46430		109.46430		109.73015	109.73015			0.00	0.00	0	0.00
I2033	On 28/02/2033	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2038	On 02/08/2018	Bond Future	128.20644		128.20644		128.19095	128.19095			0.00	1,538,477.28	12	9,251.00
I2038	On 01/11/2018	Bond Future	130.52728		130.52728		130.51076	130.51076			0.00	0.00	0	0.00
I2038	On 07/02/2019	Bond Future	131.49762		131.49762		131.48046	131.48046			0.00	0.00	0	0.00
I2038	On 31/01/2038	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2046	On 02/08/2018	Bond Future	121.61878		121.61878		122.31963	122.31963			0.00	0.00	0	10,917.00
I2046	On 01/11/2018	Bond Future	122.17117		122.17117		122.88419	122.88419			0.00	0.00	0	0.00
I2046	On 07/02/2019	Bond Future	124.56764		124.56764		125.29443	125.29443			0.00	0.00	0	0.00
I2046	On 31/03/2046	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
I2050	On 02/08/2018	Bond Future	127.06691		127.06691		127.88425	127.88425			0.00	0.00	0	9,775.00
I2050	On 01/11/2018	Bond Future	129.36708		129.36708		130.19859	130.19859			0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
I2050	On 07/02/2019	Bond Future			130.13332		130.13332		130.98101	130.98101			0.00	0.00	0	0.00
I2050	On 31/12/2050	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
IGOV	On 02/08/2018	Index Future			258.59900		258.59900		259.23200	259.23200			0.00	0.00	0	884.00
IGOV	On 01/11/2018	Index Future			263.28100		263.28100		263.92300	263.92300			0.00	0.00	0	241.00
IGOV	On 07/02/2019	Index Future			268.44600		268.44600		269.10100	269.10100			0.00	0.00	0	0.00
JIBAR FUTURE	On 20/06/2018	Jibar Tradeable Future			6.89000		93.11000		6.89000	93.11000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/09/2018	Jibar Tradeable Future			6.77000		93.23000		6.77000	93.23000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/12/2018	Jibar Tradeable Future			6.80000		93.20000		6.80000	93.20000			0.00	0.00	0	35,000.00
JIBAR FUTURE	On 20/03/2019	Jibar Tradeable Future			6.86000		93.14000		6.86000	93.14000			0.00	0.00	0	0.00
JIBAR FUTURE	On 19/06/2019	Jibar Tradeable Future			6.91000		93.09000		6.91000	93.09000			0.00	0.00	0	0.00
KES / R	On 18/06/2018	Foreign Exchange Future			0.12680		0.12680		0.12500	0.12500			0.00	0.00	0	1,145.00
KES / R	On 17/09/2018	Foreign Exchange Future			0.12630		0.12630		0.12450	0.12450			0.00	0.00	0	562.00
KES / R	On 14/12/2018	Foreign Exchange Future			0.12590		0.12590		0.12410	0.12410			0.00	0.00	0	0.00
KES / R	On 14/06/2019	Foreign Exchange Future			0.12270		0.12270		0.12070	0.12070			0.00	0.00	0	0.00
NOK/R	On 18/06/2018	Foreign Exchange Future			1.57750		1.57750		1.55620	1.55620		15.49	0.00	0.00	0	0.00
NOK/R	On 17/09/2018	Foreign Exchange Future			1.60210		1.60210		1.58050	1.58050		14.74	0.00	0.00	0	0.00
NOK/R	On 14/12/2018	Foreign Exchange Future			1.62590		1.62590		1.60390	1.60390		14.51	0.00	0.00	0	0.00
NOK/R	On 14/06/2019	Foreign Exchange Future			1.67400		1.67400		1.65020	1.65020		14.24	0.00	0.00	0	0.00
NZ\$ / R	On 18/06/2018	Foreign Exchange Future			8.83960		8.83960		8.66730	8.66730		14.11	0.00	0.00	0	0.00
NZ\$ / R	On 17/09/2018	Foreign Exchange Future			8.94760		8.94760		8.77230	8.77230		13.84	0.00	0.00	0	0.00
NZ\$ / R	On 14/12/2018	Foreign Exchange Future			9.05350		9.05350		8.87510	8.87510		14.04	0.00	0.00	0	0.00
NZ\$ / R	On 14/06/2019	Foreign Exchange Future			9.55120		9.55120		9.37250	9.37250		14.73	0.00	0.00	0	0.00
PULA / R	On 18/06/2018	Foreign Exchange Future			1.27370		1.27370		1.26610	1.26610			0.00	0.00	0	0.00
PULA / R	On 17/09/2018	Foreign Exchange Future			1.28200		1.28200		1.27260	1.27260			0.00	0.00	0	0.00
PULA / R	On 14/12/2018	Foreign Exchange Future			1.29030		1.29030		1.27760	1.27760			0.00	0.00	0	0.00
PULA / R	On 14/06/2019	Foreign Exchange Future			1.34780		1.34780		1.33620	1.33620			0.00	0.00	0	0.00
QUANTO £ / \$	On 18/06/2018	Foreign Exchange Future			1.34920		1.34920		1.35210	1.35210			0.00	0.00	0	0.00
QUANTO £ / \$	On 17/09/2018	Foreign Exchange Future			1.35510		1.35510		1.35800	1.35800			0.00	0.00	0	0.00
QUANTO € / \$	On 18/06/2018	Foreign Exchange Future			1.17940		1.17940		1.18150	1.18150			0.00	0.00	0	220.00
QUANTO € / \$	On 17/09/2018	Foreign Exchange Future			1.18770		1.18770		1.18990	1.18990			0.00	0.00	0	0.00
R / ¥	On 29/06/2018	Any day expiry			8.59360		8.59360	0.11511	8.72920	8.72920		15.23	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future			8.64180		8.64180	0.11511	8.77760	8.77760		14.84	0.00	0.00	0	0.00
R / ¥EN	On 18/06/2018	Foreign Exchange Future	8.89	Put	2,970.81430		0.29708	0.11511	2,149.40430	0.21494	2,970.814	13.66	0.76	0.00	0	1,200.00
R / ¥EN	On 17/09/2018	Foreign Exchange Future			8.48510		8.48510	0.11511	8.61950	8.61950		15.58	0.00	0.00	0	283.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R / ¥EN	On 17/09/2018	Foreign Exchange Future	8.17	Put	1,933.47800	0.19335	0.11511	1,658.39000	0.16584	1,933.478	17.04	0.33	0.00	0	50,000.00	
R186	On 02/08/2018	Bond Future			8.66113		112.11829		8.54764	112.83390		7.22	0.00	344,875,860.04	3,076	102,866.00
R186	On 02/08/2018	Bond Future	7.50	Call	12.70000		0.01270	24.86000	0.02486	12.700	6.30	0.01	0.00	0	3,020.00	
R186	On 02/08/2018	Bond Future	8.25	Call	495.68000		0.49568	698.37000	0.69837	495.680	6.99	0.24	0.00	0	3,020.00	
R186	On 02/08/2018	Bond Future	8.50	Put	2,044.48000		2.04448	1,650.63000	1.65063	2,044.480	7.22	0.60	0.00	0	2,500.00	
R186	On 01/11/2018	Bond Future			8.72293		114.12838	8.60437	114.85619		7.29	0.00	0.00	0	0.00	
R186	On 01/11/2018	Bond Future	7.96	Call	547.26000		0.54726	706.38000	0.70638	547.260	6.82	0.19	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	8.46	Call	1,511.55000		1.51155	1,824.24000	1.82424	1,511.550	7.19	0.40	0.00	0	5,000.00	
R186	On 01/11/2018	Bond Future	9.14	Put	1,324.40000		1.32440	1,108.23000	1.10823	1,324.400	7.79	0.33	0.00	0	5,000.00	
R186	On 07/02/2019	Bond Future			8.79396		111.03750	8.66944	111.77930		7.73	0.00	0.00	0	0.00	
R186	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R207	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R186/R208	On 21/12/2026	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R197	On 02/08/2018	Bond Future			303.35436		303.35436	304.43097	304.43097			0.00	0.00	0	2,350.00	
R197	On 01/11/2018	Bond Future			308.84582		308.84582	309.94062	309.94062			0.00	0.00	0	0.00	
R197	On 07/02/2019	Bond Future			307.54743		307.54743	308.66318	308.66318			0.00	0.00	0	0.00	
R197	On 07/12/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R202	On 02/08/2018	Bond Future			241.81144		241.81144	241.78219	241.78219			0.00	0.00	0	22,452.00	
R202	On 01/11/2018	Bond Future			246.18895		246.18895	246.15776	246.15776			0.00	0.00	0	0.00	
R202	On 07/02/2019	Bond Future			247.11066		247.11066	247.07869	247.07869			0.00	0.00	0	0.00	
R202	On 07/12/2033	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2023	On 02/08/2018	Bond Future			8.02443		102.32892	7.93516	102.66327		4.14	0.00	199,746,051.84	1,952	37,208.00	
R2023	On 01/11/2018	Bond Future			8.07914		100.23723	7.98386	100.57706		4.17	0.00	0.00	0	0.00	
R2023	On 07/02/2019	Bond Future			8.14674		102.18218	8.04392	102.52844		4.04	0.00	0.00	0	0.00	
R2023	On 28/02/2023	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2030	On 02/08/2018	Bond Future			9.08453		92.51560	8.97699	93.23680		9.72	0.00	0.00	0	40,623.00	
R2030	On 02/08/2018	Bond Future	8.51	Call	336.94000		0.33694	481.79000	0.48179	336.940	9.23	0.17	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	8.91	Call	1,128.54000		1.12854	1,450.12000	1.45012	1,128.540	9.73	0.40	0.00	0	7,850.00	
R2030	On 02/08/2018	Bond Future	9.50	Put	723.39000		0.72339	561.99000	0.56199	723.390	10.59	0.26	0.00	0	7,850.00	
R2030	On 01/11/2018	Bond Future			9.14482		94.17408	9.03354	94.90773		9.90	0.00	0.00	0	0.00	
R2030	On 07/02/2019	Bond Future			9.21373		91.99182	9.09805	92.73964		10.54	0.00	0.00	0	0.00	
R2030	On 31/01/2030	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	
R2032	On 02/08/2018	Bond Future			9.25696		95.17416	9.14966	95.95588		10.44	0.00	0.00	0	31,906.00	
R2032	On 01/11/2018	Bond Future			9.32072		92.72537	9.20985	93.52065		11.07	0.00	0.00	0	0.00	
R2032	On 07/02/2019	Bond Future			9.39228		94.52431	9.27734	95.33485		11.32	0.00	0.00	0	0.00	
R2032	On 31/03/2032	Price Contribution			100.00000		100.00000	100.00000	100.00000			0.00	0.00	0	0.00	

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R2035	On 02/08/2018	Bond Future		9.38576	99.59615		9.28371	100.42391		11.36	0.00	0.00	0	65,685.00
R2035	On 01/11/2018	Bond Future		9.44970	96.88546		9.34443	97.72760		12.09	0.00	0.00	0	0.00
R2035	On 07/02/2019	Bond Future		9.52256	98.76527		9.41356	99.62359		12.33	0.00	0.00	0	0.00
R2035	On 28/02/2035	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2037	On 02/08/2018	Bond Future		9.46880	91.77757		9.37195	92.56648		12.51	0.00	0.00	0	54,895.00
R2037	On 01/11/2018	Bond Future		9.52843	93.42282		9.42871	94.22531		12.73	0.00	0.00	0	0.00
R2037	On 07/02/2019	Bond Future		9.59587	90.97537		9.49279	91.79337		13.61	0.00	0.00	0	0.00
R2037	On 31/01/2037	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204	On 02/08/2018	Bond Future		6.57163	101.51432		6.49814	101.54146		0.25	0.00	0.00	0	10,121.00
R204	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R204/R203	On 21/12/2018	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 06/10/2015	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2040	On 02/08/2018	Bond Future		9.54876	95.19534		9.45196	96.04342		13.16	0.00	0.00	0	22,604.00
R2040	On 01/11/2018	Bond Future		9.60839	96.90177		9.50875	97.76463		13.40	0.00	0.00	0	0.00
R2040	On 01/11/2018	Bond Future	8.50	Call	444.97000	0.44497	561.31000	0.56131	444.970	12.21	0.12	0.00	0	5,900.00
R2040	On 01/11/2018	Bond Future	9.10	Call	1,650.72000	1.65072	1,948.39000	1.94839	1,650.720	12.92	0.32	0.00	0	5,900.00
R2040	On 07/02/2019	Bond Future		9.67572	94.27126		9.57279	95.15071		14.33	0.00	0.00	0	0.00
R2040	On 31/01/2040	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2044	On 02/08/2018	Bond Future		9.58713	92.23409		9.49036	93.09624		13.90	0.00	645,638.63	7	30,292.00
R2044	On 01/11/2018	Bond Future		9.64489	93.88751		9.54537	94.76458		14.16	0.00	0.00	0	0.00
R2044	On 07/02/2019	Bond Future		9.70999	91.32379		9.60727	92.21774		15.15	0.00	0.00	0	0.00
R2044	On 31/01/2044	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R2048	On 02/08/2018	Bond Future		9.55675	95.88529		9.46001	96.77559		13.82	0.00	0.00	0	101,451.00
R2048	On 01/11/2018	Bond Future		9.61513	93.17145		9.51562	94.07718		14.74	0.00	0.00	0	0.00
R2048	On 07/02/2019	Bond Future		9.68115	94.97911		9.57842	95.90236		15.05	0.00	0.00	0	0.00
R2048	On 28/02/2048	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207	On 02/08/2018	Bond Future		7.42321	100.21383		7.36569	100.29088		1.05	0.00	0.00	0	20,909.00
R207	On 01/11/2018	Bond Future		7.44648	102.01038		7.37692	102.08830		0.97	0.00	0.00	0	0.00
R207	On 07/02/2019	Bond Future		7.48687	100.34465		7.39636	100.42394		0.89	0.00	0.00	0	0.00
R207	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R207/R203	On 15/01/2020	Price Contribution		100.00000	100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208	On 02/08/2018	Bond Future		7.66530	100.20968		7.60040	100.36076		2.12	0.00	8,517,822.80	85	29,582.00
R208	On 01/11/2018	Bond Future		7.71147	98.60665		7.63941	98.75995		2.14	0.00	0.00	0	0.00
R208	On 07/02/2019	Bond Future		7.77238	100.51988		7.69052	100.67599		2.04	0.00	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R208	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R204	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R208/R207	On 31/03/2021	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209	On 02/08/2018	Bond Future			9.39188		75.35709		9.29515	76.01931		12.61	0.00	60,587,100.36	804	76,687.00
R209	On 02/08/2018	Bond Future	8.46	Call	79.17000		0.07917		122.03000	0.12203	79.170	11.27	0.05	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	8.49	Call	92.03000		0.09203		140.28000	0.14028	92.030	11.31	0.06	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.83	Put	4,356.01000		4.35601		3,834.53000	3.83453	4,356.010	11.86	0.82	0.00	0	500.00
R209	On 02/08/2018	Bond Future	8.96	Call	589.21000		0.58921		778.75000	0.77875	589.210	12.07	0.25	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.21	Put	2,422.18000		2.42218		2,053.94000	2.05394	2,422.180	12.47	0.60	0.00	0	500.00
R209	On 02/08/2018	Bond Future	9.43	Put	1,633.79000		1.63379		1,356.75000	1.35675	1,633.790	12.85	0.47	0.00	0	5,000.00
R209	On 02/08/2018	Bond Future	9.66	Call	2,835.63000		2.83563		3,303.50000	3.30350	2,835.630	13.29	0.67	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.21	Put	321.12000		0.32112		251.55000	0.25155	321.120	14.33	0.13	0.00	0	435.00
R209	On 02/08/2018	Bond Future	10.84	Put	50.51000		0.05051		37.24000	0.03724	50.510	14.50	0.03	0.00	0	435.00
R209	On 01/11/2018	Bond Future			9.44903		73.56029		9.34953	74.23399		13.45	0.00	0.00	0	0.00
R209	On 01/11/2018	Bond Future	10.00	Put	1,403.09000		1.40309		1,224.82000	1.22482	1,403.090	14.66	0.29	0.00	0	5,850.00
R209	On 07/02/2019	Bond Future			9.51261		74.98747		9.40997	75.67411		13.83	0.00	0.00	0	0.00
R209	On 31/03/2036	Price Contribution			6.25000		6.25000		6.25000	6.25000			0.00	0.00	0	0.00
R209/R186	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R204	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R209/R208	On 31/03/2036	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R210	On 02/08/2018	Bond Future			191.50141		191.50141		191.47935	191.47935			0.00	0.00	0	2,159.00
R210	On 01/11/2018	Bond Future			192.46795		192.46795		192.44456	192.44456			0.00	0.00	0	0.00
R210	On 07/02/2019	Bond Future			196.24331		196.24331		196.21927	196.21927			0.00	0.00	0	0.00
R210	On 31/03/2028	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R212	On 02/08/2018	Bond Future			155.61943		155.61943		155.60297	155.60297			0.00	0.00	0	3,975.00
R212	On 01/11/2018	Bond Future			158.43639		158.43639		158.41893	158.41893			0.00	0.00	0	0.00
R212	On 07/02/2019	Bond Future			159.39053		159.39053		159.37248	159.37248			0.00	0.00	0	0.00
R212	On 31/01/2022	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213	On 02/08/2018	Bond Future			9.15871		87.11475		9.05137	87.82255		10.25	0.00	16,203,343.50	186	29,412.00
R213	On 01/11/2018	Bond Future			9.22057		85.13028		9.10969	85.85033		10.89	0.00	0.00	0	0.00
R213	On 07/02/2019	Bond Future			9.29144		86.78207		9.17644	87.51595		11.14	0.00	0.00	0	0.00
R213	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R213/R186	On 28/02/2031	Price Contribution			100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM	Yield	Mark Price	Spot Rate	Previous MTM	Previous Price	Premium On Option	Volatility	Delta	Delta Value	Contracts Traded	Open Interest
R214	On 02/08/2018	Bond Future	9.53644		74.86760		9.43976	75.56055		13.49	0.00	0.00	0	30,055.00
R214	On 01/11/2018	Bond Future	9.59450		72.91681		9.49512	73.62182		14.38	0.00	0.00	0	0.00
R214	On 07/02/2019	Bond Future	9.66013		74.33159		9.55763	75.05021		14.78	0.00	0.00	0	0.00
R214	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
R214/R209	On 28/02/2041	Price Contribution	100.00000		100.00000		100.00000	100.00000			0.00	0.00	0	0.00
SGD / R	On 18/06/2018	Foreign Exchange Future	9.52530		9.52530		9.39190	9.39190		13.87	0.00	0.00	0	0.00
SGD / R	On 17/09/2018	Foreign Exchange Future	9.65950		9.65950		9.52370	9.52370		13.41	0.00	0.00	0	0.00
SGD / R	On 14/12/2018	Foreign Exchange Future	9.78760		9.78760		9.64870	9.64870		13.53	0.00	0.00	0	0.00
SGD / R	On 14/06/2019	Foreign Exchange Future	10.34320		10.34320		10.20690	10.20690		14.06	0.00	0.00	0	0.00
TRY / R	On 18/06/2018	Foreign Exchange Future	2.82340		2.82340		2.80210	2.80210		19.21	0.00	0.00	0	3,940.00
TRY / R	On 17/09/2018	Foreign Exchange Future	2.76460		2.76460		2.74150	2.74150		17.61	0.00	0.00	0	0.00
TRY / R	On 14/12/2018	Foreign Exchange Future	2.70250		2.70250		2.67910	2.67910		16.84	0.00	0.00	0	0.00
TRY / R	On 14/06/2019	Foreign Exchange Future	2.65320		2.65320		2.63150	2.63150		15.97	0.00	0.00	0	0.00
ZMW / R	On 18/06/2018	Foreign Exchange Future	1.24250		1.24250		1.22900	1.22900			0.00	0.00	0	0.00
ZMW / R	On 17/09/2018	Foreign Exchange Future	1.21270		1.21270		1.20070	1.20070			0.00	0.00	0	0.00
ZMW / R	On 14/12/2018	Foreign Exchange Future	1.18420		1.18420		1.17250	1.17250			0.00	0.00	0	0.00
ZMW / R	On 14/06/2019	Foreign Exchange Future	1.13240		1.13240		1.12270	1.12270			0.00	0.00	0	0.00
Total for Derivatives :												1,819,563,226.90	98,820	6 442 074.00
Grand Total:												1,819,563,226.90	98,820	6 442 074.00